

GS Board Summary
May 19, 2021

Global ID	Local ID	Domestic No.	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	564	1.54	12/4/2022	121.740000	2.050000	2:48:16 PM	2.034900			2.000000	2.050000	2.000000	2.050000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	566	1.55	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	633	1.73	2/11/2023	107.300000	2.050000	3:18:47 PM	2.030600		2.025000	2.150000	2.150000	2.000000	2.050000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	642	1.76	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	658	1.80	3/8/2023						2.175000				
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	702	1.92	4/21/2023						2.200000				
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	740	2.03	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	818	2.24	8/15/2023	5.000000	2.450000	3:27:29 PM	2.450000			2.450000	2.450000	2.450000	2.450000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	844	2.31	9/10/2023	35.000000	2.200000	2:43:29 PM	2.200000			2.200000	2.200000	2.200000	2.200000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	887	2.43	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,025	2.81	3/9/2024	4,759.398000	2.405000	3:39:56 PM	2.406300			2.400000	2.415000	2.400000	2.405000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,028	2.82	3/12/2024	481.400000	2.400000	2:57:10 PM	2.405900			2.450000	2.500000	2.400000	2.400000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,067	2.92	4/20/2024	4.000000	2.603500	2:59:10 PM	2.603500			2.603500	2.603500	2.603500	2.603500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,111	3.04	6/3/2024	15.680000	2.550000	3:20:48 PM	2.550000			2.550000	2.550000	2.550000	2.550000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,174	3.21	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,189	3.26	8/20/2024						2.650000				
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,247	3.41	10/17/2024	2,035.000000	2.650000	11:03:14 AM	2.650200			2.660000	2.660000	2.650000	2.650000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,272	3.48	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,424	3.90	4/12/2025	9.155000	2.800000	10:55:20 AM	2.800000			2.800000	2.800000	2.800000	2.800000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,426	3.90	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,546	4.23	8/12/2025	752.615000	2.745000	3:24:50 PM	2.745300			2.750000	2.770000	2.730000	2.745000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,574	4.31	9/9/2025	623.113000	2.800000	3:22:11 PM	2.799300		2.775000	2.800000	2.800000	2.785000	2.800000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,615	4.42	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,655	4.53	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,706	4.67	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,732	4.74	2/14/2026	20.000000	2.900000	2:58:38 PM	2.900000		3.125000	2.900000	2.900000	2.900000	2.900000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,785	4.89	4/8/2026	9,044.703000	3.210000	3:46:54 PM	3.204100			3.200000	3.210000	3.192500	3.210000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,950	5.34	9/20/2026	12.830000	3.330000	2:35:26 PM	3.330000			3.330000	3.330000	3.330000	3.330000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,980	5.42	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,028	5.55	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,112	5.78	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,176	5.96	5/4/2027	887.100000	3.450000	3:13:25 PM	3.447000			3.430000	3.465000	3.430000	3.450000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,301	6.30	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,499	6.84	3/22/2028	0.010000	3.600000	11:32:08 AM	3.600000		3.750000	3.600000	3.600000	3.600000	3.600000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,530	6.93	4/22/2028	3,028.037800	3.675000	3:47:16 PM	3.658300			3.650000	3.675000	3.640000	3.675000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,756	7.55	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,793	7.65	1/10/2029						3.700000				
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,295	9.02	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,338	9.14	7/9/2030	4.060000	3.780000	3:30:32 PM	3.780000		3.800000	3.795000	3.795000	3.780000	3.780000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,357	9.19	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,539	9.69	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,713	10.17	7/19/2031	5.000000	3.980000	10:44:48 AM	3.980000		4.000000	3.980000	3.980000	3.980000	3.980000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,791	10.38	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,911	10.71	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,939	10.78	3/1/2032	170.190000	4.375000	3:55:36 PM	4.429900			4.430000	4.430000	4.375000	4.375000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,149	11.36	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,212	11.53	11/29/2032	0.010000	4.300000	3:46:31 PM	4.300000			4.300000	4.300000	4.300000	4.300000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,324	11.84	3/21/2033						4.375000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,918	13.47	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,247	14.37	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,324	14.58	12/16/2035						4.750000				
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,612	15.37	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,843	16.00	5/18/2037	0.010000	4.800000	3:55:44 PM	4.800000			4.800000	4.800000	4.800000	4.800000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,933	16.24	8/16/2037						4.900000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,002	16.43	10/24/2037	25.940000	4.925000	3:04:11 PM	4.813000		4.750000	4.810000	4.925000	4.790000	4.925000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,123	16.76	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,459	17.68	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,053	19.31	9/9/2040	1.200000	4.800000	10:26:43 AM	4.800000			4.800000	4.800000	4.800000	4.800000